FIG. I		100			3		
102		`			5		
	JPRSNa	JPRSNavigatorViewer on local forest for OfficialIntFXBook	IntFXBook				
TI MINITIME /							
de finObject-frade /		finObject.name	finObjectname finObjectversion	finObject.portfolio	vc.env.date vc.env.name vc.valueDate	c.env.name	rc.valueDate
- name=?	57	Underlier821177_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-11	INFXMO	2003-07-11
- version=?	28	LUnderlier821801_TurboBinaryOption	0	JPY_USD_Binary	2003-07-11	INFXMO	2003-07-11
- book-#OfficialintFXBook	29	_Underlier264233_TurboBinaryOption_Redeemer	0	JPY_USD_Binary 2003-07-11	2003-07-11	INFXMO	INF XMO 2003-07-11
L portfolio=#JPV_USD_Binary	8	i_Undertler620470_KO_swaption	0	JPY_USD_Binary 2003-07-11	2003-07-11	INFXMO	INFXMO 2003-07-11
o∧=o∧ ⊕	61 L'Underlie	LUnderlier8204702_KO_swaption_DynamicHedgeReserve_Unbert	0	JPY_USD_Binary 2003-07-11	2003-07-11	INFXMO	INF XMO 2003-07-11
⊖ env-baseEnv	29	_UnderHer501460_TurboBinary	0	JPY_USD_Binary	2003-07-11	INFXMO	INF XMO 2003-07-11
- date=?		_Underlier6204701_KO_swaption_DynamicHedgeReserve_Bent	0	JPY_USD_Binary	2003-07-11	INFXMO	INF XMO 2003-07-11
L name=?		!_Undertler820825_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10		2003-07-10
- valueDate=?	92	LUnderlier821778_TurboBinaryOption	0	JPY_USD_Blnary	2003-07-10	INFXMO	2003-07-10
- scenarioLabel=?	99	Underlier820330_TurboBinaryOption_Redeemer	0	JPY_USD_Binary	2003-07-10	INFXMO	2003-07-10
L scenario(D=?	67	!_Undertier515368_TurboBinaryOption_Redeemer	.0	JPY_USD_Binary 2003-07-10	2003-07-10	INFXMO	2003-07-10
the mithing money	88	LUnderfler621199_TurboBinaryOption_Redeemer	0	JPY_USD_Binary 2003-07-10	2003-07-10	INFXMO	2003-07-10
<u></u>	83	!_Underfer621369_TurboBinaryOption_Redeemer	0	JPY_USD_Blhary 2003-07-10	2003-07-10	INFXMO	2003-07-10
/ ccy=? /	22	LUnderlier513787_TurboBinaryOption	0	JPY_USD_Binary 2003-07-10	2003-07-10	InfFXMO	INFXMO 2003-07-10
(179120160120) (Allen 18	71	L_Underlier515611_TurboBinaryOption	0	JPY_USD_Binary 2003-07-10	01-70-6002	INFXMO	INFXMO 2003-07-10
- status=?	72	I_Undertier621169_TurboBinaryOption_Redeemer	0	JPY_USD_Binary 2003-07-10	2003-07-10	INFXMO	INFXMO 2003-07-10
⊕ provenance=provenance	73	L Underlier621323_TurboBinaryOption_Redeemer	0	JPY_USD_Binary 2003-07-10	2003-07-10	InfFXMO	2003-07-10
- source=?	74	LUnderlier514383_TurboBinaryOption	0	JPY_USD_Binary		INFXMO	2003-07-10
L tme.?	75	LUnderlier821131_TurboBinaryOption_Redeemer	0	JPY_USD_Binary		INFXMO	2003-07-10
	78	Underlier507768_HamaBinaryOption	0	JPY_USD_BInary	2003-07-10	INFXMO	2003-07-10
	77	I_Underller511395_TurboBinaryOption	0	JPY_USD_Binary 2003-07-10	2003-07-10	INFXMO	2003-07-10
•	7						)
7	126 trees						
_	#						
Cart Count Car Dena Car Dena Carto submit	<b>#</b>						

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		Ta	
Steps	Query Tree	Choice	No. Trees
1	?-210	resultCashflow resultMTM-212 resultPosition	11,187,650
2	resultMTM-212 finObject=? vc=? mtm=? businessDate=?-214 status=? provenance=?	2Jul2003 3Jul2003 4Jul2003 7Jul2003 8Jul2003 9Jul2003 10Jul2003 11Jul2003 14Jul2003-216	4,780,652
3	resultMTM-212 finObject=? vc=?-218 mtm=? businessDate=14Jul2003 status=? provenance=?	vc-220	522,404
4	resultMTM finObject=? vc=vc-218 env=?-222 valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	baseEnv-224 perturbEnv regenEnv replaceEnv	522,404
5	resultMTM finObject=?-226 vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	trade-228	15,956

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Steps	Query Tree	Choice	No. Trees
6	resultMTM finObject=trade name=? version=? book=? portfolio=?-230 vc=vc env=baseEnv date=? name= valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	I_OFFICIAL_INTFX_Fx_Fwds I_OFFICIAL_INTFX_Fx_Options I_OFFICIAL_INTFX_MultiCey_Swap I_OFFICIAL_INTFX_SingleCcy_Swap I_OFFICIAL_INTFX_Vanilla_Turbos JPY_USD_Binary-232 JPY_USD_Binary_StepDown JPY_USD_Non_Capped_KO MultiCcy_Binary USD_JPY_Capped_Turbos_Callable	15,956
7	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?		126

Provenance ر. اا status = ? businessDate = 14Jul2003 scenario ID=? scenario Label = ? mtm = ? Root = resultMTM valueDate = ? name = ? env = baseEnv VC = VCdate = ? Portfolio = JPY\_USD\_ Binary finObject = trade book = ? version =? name = ?

Figure 2c

8	302 304		306	104 230	0 308		310 312	214	314
finObject.name	finObject.version	finObject.book		finObject.portfolio	vc.env.date	vc.env.name	vc.valueDate	businessDate	status
1_Underlier_2435342	0	OfficialIntFXBook	<u> </u>	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_3273872	0	OfficialIntFXBook	_	JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
1_Underlier_4455342	0	OfficialIntFXBook		JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_5344442	0	OfficialIntFXBook		JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
I_Underlier_6744449	0	OfficialIntFXBook		JPY_USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
				232				216	
Figure 5									
8	302 304	4 308		310	,312	205	504	,214	314
finObject.name	finObject.version	vc.env.date	vc.env.name	vc.valueDate	mtm.amount	it mtm.ccy	businessDate	status	*
I_Underlier_2435342	0	2003-07-11	IntFXMO	2003-07-11	-763001.40	asn	2003-07-14	Present	
I_Underlier_3273872	0	2003-07-11	IntFXMO	2003-07-11	-138797.17	OSN	2003-07-14	Present	
L_Underlier_4455342	0	2003-07-11	IntFXMO	2003-07-11	-529622.00	asn	2003-07-14	Present	<i>.</i>
_Underlier_5344442	0	2003-07-11	IntFXMO	2003-07-11	0.00	GSN	2003-07-14	Present	
I_Underlier_6744449	0	2003-07-11	IntFXMO	2003-07-11	-290438.07	OSD	2003-07-14	Present	
							216	, co	1

2	02 204	206	208
Steps	Query Tree	Choice	No. Trees
8	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=-402 businessDate=14Jul2003 status=? provenance=?	money-404	
9	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money-404 amount=?-502 ccy=?-504 businessDate=14Jul2003 status=? provenance=?		126

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\_\_ 208

Steps	Query Tree	Choice	No. Trees
	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=-602	provenance-604	126
11	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=provenance source=? time=?		126

Figure 7

)S(	305 30	308	310 502		504 214	4 314	4 ,702	704
					\	\	\	\
finObject.name	vc.env.date	vc.env.name	vc.env.date vc.env.name mtm.amount	mtm.ccy	mtm.ccy businessDate status	status	provenance.source	provenance.time
_Underlier_2435342   2003-07-11   IntFXMO	2003-07-11	IntFXMO	-763001.40	asn	2003-07-14	Present	hpc_UpOnlyRun	14Jui2003 21:20:41
L_Underlier_3273872 2003-07-11	2003-07-11	IntFXMO	-138797.17	asn	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
1_Underlier_4455342 2003-07-11	2003-07-11	IntFXMO	-529622.00	asn	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
L_Underlier_5344442   2003-07-11	2003-07-11	IntFXMO	00:00	asn	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49
L_Underlier_674449 2003-07-11	2003-07-11	IntFXMO	-290438.07	asn	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49

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#### Tree 1

802-perturbation = tweak-804 806-curve = ?

808-point = ?

810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

### Tree 2

802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy = "USD"

> 808-point = curvePoint-828 830-maturity = "1Y"

810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

#### Tree 3

#### Tree 4

802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818amount = "1"

802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = ? 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = \_

Figure 9

Tree 1	Tree 2	Result
802-perturbation=tweak-804 806-curve=irSwaption Vol824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"	802-perturbation=tweak-804 806-curve=? 808-point =irVolPoint-832 830-maturity="17" 834-tenor="57" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"	802-perturbation=tweak-804 806-curve=irSwaption Vol824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="17" 834-tenor="57" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 818-amount = "UP"

Figure 10

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "17"	802-perturbation = tweak-804 806-curve = 808-point = irVolPoint-832 830-maturity = "17"	802-perturbation = tweak 806-curve = 808-point = irVolPoint-832 830-maturity = "1 Y"
834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP"	834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP"	834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814
818-amount = "1"	o io-amount = ∵i	816-direction = "UP" 818-amount = "1"

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-cov= "ALID"	802-perturbation = tweak-804 806-curve = ?	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "AUD"
808-point = irVolPoint-832 830-maturity = "17"	808-point =	826-index = "SWAP" 808-point =
834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec	810a-tweakSpec = ?	810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "I IP"
816-direction = "UP" 818-amount = "1"		818-amount = "1"

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Result	802-perturbation = tweak-804 806-curve =?	808-point = ?	810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"
Tree 2	802-perturbation = tweak-804 806-curve = ?	808-point = ?	810a-tweakSpec =
Tree 1	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD"	826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1 Y"	834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"

.4. 3

Figure 13

802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy= "USD" 823-ccy= "USD" 808-point = curvePoint-828 830-maturity = "17" 830-maturity = "17"	turbation = tweak-804 -curve = irSwaptionVol-824	
802) **	turbation = tweak-804 -curve = irSwaptionVol-824	
	-curve = irSwaptionVol-824	802-perturbation = tweak-804
808-poir		806-curve = irSwaptionVol-824
808-poir	822-ccy = "USD"	822-ccy= "AUD"
808-poir	826-index = "SWAP"	826-index = "SWAP"
	808-point = irVolPoint-832	808-point = irVoIPoint-832
834-tenor = "	830-maturity = "1 Y"	830-maturity = "1Y"
	834-tenor = "2Y"	834-tenor = "5Y"
810a-tweakSpec = tweakSpec-810b		
812-spec = perturbationSpec-814 810a-tweakSpec = tweak	810a-tweakSpec = tweakSpec-810b	810a-tweakSpec = tweakSpec-810b
816-direction = "UP" 812-spec = pertu	812-spec = perturbationSpec-814	812-spec = perturbationSpec-814
818-amount = "1" 816-direction	816-direction = "UP"	816-direction = "UP"
818-amount	818-amount = "1"	818-amount = "1"

j.

```
Figure 14
```

```
1402
              1404
                     1408
resultPosition
      finObject=trade
            name=?-1410
218-vc=vc-220
       222-env=perturbEnv-1412
             802-perturbation=tweak-804
                   806-curve=irCurve-820
                              ccy=?-823
                  808-point=curvePoint-828
                              maturity=?-830
                  810a-tweakSpec=tweakSpec-810b
                        812- spec=perturbationSpec-814
                                    direction=?-816
                                    amount=?-818
1406-delta=money-1414
      1416- amount=?
```

"r \$

```
1502
resultPosition
     finObject=trade
      1410-name="Trade1"
     vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="EUR"-1504
                        point=curvePoint-828
                              maturity=?-830
                        tweakSpec=tweakSpec-810b
                              spec=perturbationSpec-814
                               816-direction="UP"-1506
                               818-amount=?
     delta=money
            amount=?
```

```
resultPosition
finObject=trade
1410-name=_
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
ccy=_-823
808-point=?
tweakSpec=tweakSpec
spec=perturbationSpec-814
816-direction=_
818-amount=?

1406-delta=money-1414
1416-amount=?
```

```
1502
resultPosition
     finObject=trade
     1410-name="Trade1"
     vc=vc
           env=perturbEnv
                 perturbation=tweak
                       curve=irCurve
                        823-ccy="EUR"-1504
                       point=?-1702
                       tweakSpec=tweakSpec
                             spec=perturbationSpec
                               816-direction="UP"-1506
                                    amount=?
     delta=money
           amount=?
```

```
Query Tree 1: resultPosition
                           1502
      finObject=trade
      1410-name="Trade1"
      vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="USD"-1802
                        point=?-1702
                        tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="UP"-1506
                                    amount=?
      delta=money
            amount=?
Query Tree 2: resultPosition
      finObject=trade
      1410-name="Trade1
      vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="USD"-1802
                        point=?-1702
                        tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="DN"-1804
                                    amount=?
      delta=money
```

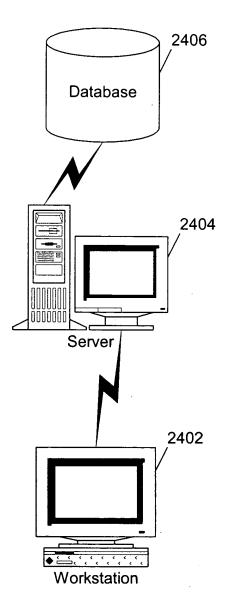
amount=?

```
resultPosition
finObject=trade
name=?
vc=vc
env=perturbEnv
perturbation=tweak
806- curve=_
point=?
tweakSpec=tweakSpec
spec=perturbationSpec
direction=_
amount=?
delta=money
amount=?
```

```
resultPosition
     finObject=trade
            name=?
     vc=vc
            env=perturbEnv
                  perturbation=tweak
                  806-curve=irSwaptionVol-824
                        822-ccy="AUD"-2002
                         826-index="SWAP"-2004
                       point=?
                       tweakSpec=tweakSpec
                             spec=perturbationSpec-814
                               816-direction="UP"-1506
                                    amount=?
     delta=money
            amount=?
```

```
resultPosition
finObject=trade
1410-name=_
vc=vc
env=perturbEnv
802-perturbation=tweak-804
806-curve=_
808-point=_
tweakSpec=tweakSpec
spec=perturbationSpec
816-direction=_
amount=?
delta=money
amount=?
```

```
2204
resultPosition
     finObject=trade
     1410-name="Trade2"
     vc=vc
           env=perturbEnv
                 perturbation=tweak
                  806-curve=irCurve-820
                        823-ccy="EUR"-1504
                  808-point=curvePoint-828
                        830-maturity="3Y"-2202
                       tweakSpec=tweakSpec
                             spec=perturbationSpec
                               816-direction="UP"-1506
                                   amount=?
     delta=money
           amount=?
```



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